

JPMorgan Funds statistics report: Equity Index Fund

Data as of March 31, 2017

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Performance

Data as of March 31, 2017

AVERAGE ANNUAL TOTAL RETURNS (as of 3/31/2017)

Share class - inception date share class #	1 month (%)	3 months (%)	YTD (%)	1 yr (%)	3 yrs (%)	5 yrs (%)	10 yrs (%)
A Shares - 2/18/1992 3159 ¹ with max 5.25% sales charge	0.07 -5.20	5.92 0.37	5.92 0.37	16.63 10.51	9.86 7.91	12.77 11.56	7.05 6.47
C Shares - 11/4/1997 3584 ¹ with max 1.00% CDSC	0.03 -0.97	5.79 4.79	5.79 4.79	15.81 14.81	9.06 9.06	11.94 11.94	6.25 6.25
I Shares - 7/2/1991 3129*	0.10	6.01	6.01	16.93	10.15	13.05	7.32
R6 Shares - 9/1/2016 2370 ¹	0.12	6.05	6.05	17.05	10.19	13.07	7.33
S&P 500 Index	0.12	6.07	6.07	17.17	10.37	13.30	7.51

The performance quoted is past performance and is not a guarantee of future results. Mutual funds are subject to certain market risks. Investment returns and principal value of an investment will fluctuate so that an investor's shares, when redeemed, may be worth more or less than original cost. Current performance may be higher or lower than the performance data shown. For performance current to the most recent month-end, please call 1-800-480-4111.

Calendar year returns	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016
A Shares - 2/18/1992 3159	5.00	-37.22	26.11	14.54	1.69	15.50	31.77	13.12	0.93	11.46
C Shares - 11/4/1997 3584	4.22	-37.68	25.16	13.68	0.94	14.65	30.78	12.24	0.20	10.61
I Shares - 7/2/1991 3129	5.28	-37.05	26.42	14.82	1.96	15.76	32.10	13.40	1.19	11.71
R6 Shares - 9/1/2016 2370	5.28	-37.05	26.42	14.82	1.96	15.76	32.10	13.40	1.19	11.78
S&P 500 Index	5.49	-37.00	26.46	15.06	2.11	16.00	32.39	13.69	1.38	11.96

Expenses

Data as of March 31, 2017

Annual expenses	A Shares	C Shares	I Shares	R6 Shares
Gross expense (%)	0.73	1.22	0.46	0.15
Net expense (%)	0.45	1.20	0.20	0.05

Characteristics

Data as of March 31, 2017

Characteristics		
	Fund	Index
3-5 yr forecast EPS growth weighted average	12.20	12.20
Earnings per share 3-5 yr forecast weighted harmonic average	8.64	8.64
Earnings per share growth - 3 yr	11.02	11.00
Earnings per share growth - 3 yr	11.02	11.02
Long term debt to capital weighted average	45.76	45.76
Earnings per share growth - 5 yr	11.29	11.29
Earnings per share growth - 5 yr	11.29	11.30
Price to cash flow weighted average	17.18	17.04
Price to cash flow weighted average	17.18	17.18
Price to cash flow weighted harmonic average	12.68	12.66
Price to cash flow weighted harmonic average	12.68	12.68
Price to book weighted average	7.50	7.50
Price to book weighted harmonic average	2.98	2.98
Price to sales weighted average	3.89	3.89
Price to earnings harmonic ratio - last 12 months	16.39	21.17
Number of companies	507	505
Price to earnings - last 12 months - weighted average	31.29	31.29
Price to earnings - 1 yr forecast - weighted average	24.05	24.05
Price to sales weighted harmonic average	2.10	2.10
Return on equity weighted average	17.32	17.32
Return on invested capital weighted average	12.43	12.43
Return on assets weighted average	7.80	7.80

Market cap (billions)		
	Fund	Benchmark
Market Cap Wtd average	163.93	163.93
Market Cap average	44.02	44.02
Market Cap Wtd median	87.55	87.55
Market Cap median	20.36	20.36

Holdings

Data as of March 31, 2017

Top holdings by benchmark weight		
	Fund	Benchmark
Apple Inc.	3.72%	3.72%
Microsoft Corporation	2.51%	2.51%
Amazon.com, Inc.	1.73%	1.73%
Exxon Mobil Corporation	1.68%	1.68%
Johnson & Johnson	1.67%	1.67%
Facebook, Inc. Class A	1.65%	1.65%
Berkshire Hathaway Inc. Class B	1.56%	1.56%
JPMorgan Chase & Co.	1.55%	1.55%
General Electric Company	1.28%	1.28%
AT&T Inc.	1.26%	1.26%

Market cap

Data as of March 31, 2017

Market cap breakdown (%)*		
	Fund	Benchmark
MC Bin 1: 7000.0 - 754994.1	99.06	99.06
MC Bin 2: 2000.0 - 7000.0	0.94	0.94
MC Bin 3: 500.0 - 2000.0	0.00	0.00

*Due to rounding, values may not total 100%.

Sectors

Data as of March 31, 2017

Sector breakdown (%)*		
	Fund	Benchmark
Information Technology	21.89	22.08
Financials	14.24	14.36
Health Care	13.78	13.91
Consumer Discretionary	12.22	12.33
Industrials	9.99	10.08
Consumer Staples	9.22	9.30
Energy	6.53	6.59
Utilities	3.16	3.19
Real Estate	2.91	2.94
Materials	2.81	2.84
Telecommunication Services	2.36	2.38
Short-Term Investments	0.89	—

*Due to rounding, values may not total 100%.

Attribution

Data as of March 31, 2017

Attribution by sector													
Group	Fund			Index			Variation			Attribution analysis			
	Average weight*	Total return	Contribution to return	Average weight*	Total return	Contribution to return	Average weight*	Total return	Contribution to return	Allcation effect	Selection effect	Interaction effect	Total effect
Information Technology	21.42	12.60	2.59	21.42	12.60	2.59	0.00	0.01	0.00	0.00	0.00	0.00	0.00
Consumer Discretionary	12.15	8.47	1.02	12.15	8.47	1.02	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Health Care	13.83	8.38	1.13	13.83	8.38	1.13	0.00	-0.01	0.00	0.00	0.00	0.00	0.00
Utilities	3.14	6.39	0.19	3.14	6.39	0.19	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Consumer Staples	9.35	6.36	0.59	9.35	6.36	0.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Materials	2.86	5.86	0.17	2.86	5.86	0.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Industrials	10.20	4.56	0.47	10.20	4.56	0.47	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Real Estate	2.85	3.54	0.10	2.85	3.54	0.10	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Financials	14.68	2.53	0.39	14.68	2.53	0.39	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Other	0.19	1.44	0.01	0.18	1.68	0.01	0.00	-0.24	0.00	0.00	0.00	0.00	0.00
Telecommunication Services	2.47	-3.97	-0.11	2.47	-3.97	-0.11	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Energy	6.87	-6.80	-0.50	6.87	-6.79	-0.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00

*Due to rounding, values may not total 100%.

RISKS ASSOCIATED WITH INVESTING IN THE FUND:

The following risks could cause the fund to lose money or perform more poorly than other investments. For more complete risk information, see the prospectus.

This investment attempts to track the performance of an index. If the value of securities that are heavily weighted in the index changes, it may experience greater risk of loss than would be the case if it were not fully invested in such securities.

RETURNS:

¹The quoted performance of the Fund includes performance of a predecessor fund/share class prior to the Fund's commencement of operations. Please refer to the current prospectus for further information.

ANNUAL OPERATING EXPENSES:

The Fund's adviser and/or its affiliates have contractually agreed to waive fees and/or reimburse expenses to the extent Total Annual Fund Operating Expenses (excluding acquired fund fees and expenses, dividend and interest expenses related to short sales, interest, taxes, expenses related to litigation and potential litigation and extraordinary expenses) exceed 0.45% for A Shares, 0.05% for R6 Shares, 1.20% for C Shares and 0.20% for I Shares of the average daily net assets. The Fund may invest in one or more money market funds advised by the adviser or its affiliates (affiliated money market funds). The Fund's adviser has contractually agreed to waive fees and/or reimburse expenses in an amount sufficient to offset the fees and expenses of the affiliated money market funds incurred by the Fund because of the Fund's investment in such money market funds. This waiver is in effect through 10/31/2017 for A Shares, 10/31/2017 for R6 Shares, 10/31/2017 for C Shares and 10/31/2017 for I Shares, at which time the adviser and/or its affiliates will determine whether to renew or revise it. The difference between net and gross fees includes all applicable fee waivers and expense reimbursements.

HOLDINGS:

The top 10 holdings listed reflect only the Fund's long-term investments. Short-term investments are excluded. Holdings are subject to change. The holdings listed should not be considered recommendations to purchase or sell a particular security. Each individual security is calculated as a percentage of the aggregate market value of the securities held in the Fund and does not include the use of derivative positions, where applicable.

INDEXES DEFINED:

Mutual funds have fees that reduce their performance: indexes do not. You cannot invest directly in an index.

The S&P 500 Index is an unmanaged index generally representative of the performance of large companies in the U.S. stock market. Index levels are in total return USD.

SHARECLASS OPTIMIZATION:

*Effective April 3rd, Select share class became I share class.

Contact JPMorgan Distribution Services, Inc. at 1-800-480-4111 for a fund prospectus. You can also visit us at www.jpmorganfunds.com. Investors should carefully consider the investment objectives and risks as well as charges and expenses of the mutual fund before investing. The prospectus contains this and other information about the mutual fund. Read the prospectus carefully before investing.

Total return assumes reinvestment of dividends and capital gains distributions and reflects the deduction of any sales charges, where applicable. Performance may reflect the waiver of a portion of the Fund's advisory or administrative fees and/or reimbursement of certain expenses for certain periods since the inception date. If fees had not been waived and/or certain expenses were not reimbursed, performance would have been less favorable.

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